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### Higher-order Segmentation Functionals: Entropy, Color Consistency, Curvature, etc.

Yuri Boykov

jointly with



## Different surface representations



## this talk

 $\begin{array}{c} \text{combinatorial} \\ \text{optimization} \\ s_p \in \! \{0,\!1\,\} \end{array}$ 

#### graph labeling

#### **Implicit** surfaces/bondary →



# Image segmentation Basics $s_p \in \{0,1\}$ $\mathbf{E(S)} = \sum_{p} \mathbf{S}_{p} + \mathbf{S}_{p} \mathbf{B(S)}$





$$\mathbf{f}_{p} = -\mathbf{ln} \left( \frac{\mathbf{Pr}(\mathbf{I}_{p} \mid \mathbf{fg})}{\mathbf{Pr}(\mathbf{I}_{p} \mid \mathbf{bg})} \right)$$

4

Linear (modular) appearance of **region** S $R(S) = \langle f, S \rangle = \sum_{p} f_{p} \cdot s_{p}$ 

Examples of potential functions f

- Log-likelihoods  $f_p = -\ln \Pr(I_p)$
- Chan-Vese  $f_p = (I_p c)^2$
- Ballooning  $f_p = -\mathbf{1}$

$$B(S) = \sum_{pq \in N} w \cdot [s_p \neq s_q]$$

$$s_p \in \{0,1\}$$

pair-wise discontinuities

$$B(S) = \sum_{pq \in N} w \cdot [s_p \neq s_q]$$
second-order terms
$$[s_p - s_q] = s_p \cdot (1 - s_q) + (1 - s_p) \cdot s_q$$
quadratic

$$B(S) = \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q]$$

$$s_p \in \{0,1\}$$

second-order terms

Examples of discontinuity penalties w

- Boundary length  $W_{pq} = 1$
- Image-weighted boundary length

$$w_{pq} = exp(I_p - I_q)^2$$

$$B(S) = \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q]$$

$$s_p \in \{0,1\}$$

second-order terms

- corresponds to boundary length  $|\partial S|$ 
  - grids [B&K, 2003], via integral geometry
  - complexes [Sullivan 1994]
- submodular second-order energy
  - can be minimized exactly via graph cuts
     [Greig et al.'91, Sullivan'94, Boykov-Jolly'01]



### Submodular set functions

any (binary) segmentation energy E(S) is a set function  $E: 2^{\Omega} \rightarrow \Re$ 



## Submodular set functions

Set function  $E: 2^{\Omega} \to \Re$  is submodular if for any  $S, T \subseteq \Omega$  $E(S \cap T) + E(S \cup T) \le E(S) + E(T)$ 



 $O(|\Omega|^9)$ 

Significance: any submodular set function can be globally optimized in polynomial time [Grotschel et al.1981,88, Schrijver 2000]

## Submodular set functions

an alternative equivalent definition providing intuitive interpretation: "diminishing returns" Set function  $E: 2^{\Omega} \to \Re$  is submodular if for any  $S \subseteq T \subseteq \Omega$  $E(T \cup \{v\}) - E(T) \leq E(S \cup \{v\}) - E(S)$ 



 $\forall v \in \Omega$ 

 $O(|\Omega|^9)$ 

Easily follows from the previous definition:  $E(T \cup \{v\}) + E(S) \leq E(S \cup \{v\}) + E(T)$ 

Significance: any submodular set function can be globally optimized in polynomial time [Grotschel et al.1981,88, Schrijver 2000]

# Graph cuts for minimization of submodular set functions

Assume set  $\Omega$  and 2nd-order (quadratic) function

$$E(s) = \sum_{(pq) \in N} E_{pq}(s_p, s_q) \qquad s_p, s_q \in \{0, 1\}$$
  
Indicator variables

Function E(S) is submodular if for any  $(p,q) \in N$  $E_{pq}(\mathbf{0},\mathbf{0}) + E_{pq}(\mathbf{1},\mathbf{1}) \leq E_{pq}(\mathbf{1},\mathbf{0}) + E_{pq}(\mathbf{0},\mathbf{1})$ 

**Significance**: submodular 2<sup>nd</sup>-order boolean (set) function can be globally optimized in polynomial time by graph cuts

[Hammer 1968, Pickard&Ratliff 1973]  $O(|N| \cdot |\Omega|^2)$ [Boros&Hammer 2000, Kolmogorov&Zabih2003]

### **Global Optimization**

Combinatorial optimization

Continuous optimization

submodularity



convexity

# Graph cuts for minimization of posterior energy (MRF)

Assume **Gibbs distribution** over binary random variables  $s_p \in \{0, 1\}$ 

 $Pr(s_1,...,s_n) \propto exp(-E(S))$  for  $S = \{ p / s_p = 1 \}$ 

Theorem [Boykov, Delong, Kolmogorov, Veksler in unpublished book 2014?]

All random variables  $S_p$  are **positively correlated** iff set function E(S) is **submodular** 

#### That is, submodularity implies MRF with "smoothness" prior

## **Basic segmentation energy**



 $\sum f_p \cdot s_p + \sum w_{pq} \cdot [s_p \neq s_q]$  $pq \in N$ 

segment region/appearance

**boundary smoothness** 

## Higher-order binary segmentation



Connectivity (N-th order) Shape priors (N-th order)

## Overview of this talk

high-order functionals

optimization

• From likelihoods to entropy

block-coordinate descent

[Zhu&Yuille 96, GrabCut 04]

• From entropy to **color consistency** 

**global minimum** [our work: One Cut 2014]

- Convex cardinality potentials
- Distribution consistency

**submodular approximations** [our work: Trust Region 13, Auxiliary Cuts 13]

• From length to curvature

other extensions [arXiv13]

## Given likelihood models

unary (linear) term

pair-wise (quadratic) term

*{0,1}* 

$$E(S | \theta_0, \theta_1) = \sum_p -\ln \Pr(I_p | \theta_{s_p}) + \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q] \qquad s_p \in \mathbb{N}$$

### assuming known

 $I_p \in RGB$ 

#### guaranteed globally optimal S

parametric models – e.g. Gaussian or GMM
non-parametric models - histograms



image segmentation, graph cut [Boykov&Jolly, ICCV2001]



## Beyond fixed likelihood models

mixed optimization term

pair-wise (quadratic) term

$$E(S, \theta_0, \theta_1) = \sum_p -\ln \Pr(I_p | \theta_{s_p}) + \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q] \qquad s_p \in \{0, 1\}$$

#### extra variables

#### NP hard mixed optimization!

parametric models – e.g. Gaussian or GMM
non-parametric models - histograms

[Vesente et al., ICCV'09]

 $I_p \in RGB$ 



Models  $\theta_0$ ,  $\theta_1$ are iteratively re-estimated (from initial box)

iterative image segmentation, Grabcut (block coordinate descent  $S \leftrightarrow \theta_{\varrho}, \theta_1$ ) [Rother, et al. SIGGRAPH'2004]

## Block-coordinate descent for $E(S, \theta_0, \theta_1)$

• Minimize over segmentation S for fixed  $\theta_0$ ,  $\theta_1$ 

$$E(S, \Theta_0, \Theta_1) = \sum_p -\ln \Pr(I_p | \Theta_{S_p}) + \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q]$$

optimal S is computed using graph cuts, as in [BJ 2001]



• Minimize over  $\theta_0$ ,  $\theta_1$  for fixed labeling *S* 

$$E(\mathcal{S}, \theta_{\theta}, \theta_{I}) = \sum_{p:s_{p}=\theta} -\ln \Pr(I_{p} | \theta_{\theta}) + \sum_{p:s_{p}=I} -\ln \Pr(I_{p} | \theta_{I}) + \sum_{pq\in N} w_{pq} \cdot [s_{p} \neq s_{q}]$$
  
$$\hat{\theta}_{0} = p^{\overline{S}}$$
  
distribution of intensities in  
$$\hat{\theta}_{1} = p^{S}$$
  
distribution of intensities in

current bkg. segment  $\overline{S} = \{p:S_p=0\}$  current obj. segment  $S = \{p:S_p=1\}$ 

### Iterative learning of color models (binary case $s_p \in \{0, I\}$ )

• GrabCut: iterated graph cuts [Rother et al., SIGGRAPH 04]

$$E(S,\theta_0,\theta_1) = \sum_p -\ln \Pr(I_p | \theta_{S_p}) + \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q]$$



start from models  $\theta_0$  ,  $\theta_1$  inside and outside some given box



**iterate** graph cuts and model re-estimation until convergence to **a local minimum** 

#### solution is sensitive to initial box

### Iterative learning of color models (binary case $s_p \in \{0, I\}$ )



#### Iterative learning of color models (could be used for more than 2 labels $s_p \in \{0, 1, 2, ...\}$ )

• Unsupervised segmentation [Zhu&Yuille, 1996] using level sets + merging heuristic

$$E(S,\theta_0,\theta_1,\theta_2...) = \sum_p -\ln \Pr(I_p \mid \theta_{S_p}) + \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q] + |labels|$$





initialize models  $\theta_0$ ,  $\theta_1$ ,  $\theta_2$ , ... from many randomly sampled boxes

**iterate** segmentation and model re-estimation until convergence

#### Iterative learning of color models (could be used for more than 2 labels $s_p \in \{0, 1, 2, ...\}$ )

• Unsupervised segmentation [Delong et al., 2012] using a-expansion (graph-cuts)

$$E(S,\theta_0,\theta_1,\theta_2...) = \sum_p -\ln \Pr(I_p \mid \theta_{S_p}) + \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q] + |labels|$$



initialize models  $\theta_0$ ,  $\theta_1$ ,  $\theta_2$ , ... from many randomly sampled boxes **iterate** segmentation and model re-estimation until convergence

### Iterative learning of other models (could be used for more than 2 labels $s_p \in \{0, 1, 2, ...\}$ )

• Geometric multi-model fitting [Isack et al., 2012] using a-expansion (graph-cuts)

$$E(S, \theta_0, \theta_1, \theta_2...) = \sum_p \left\| p \cdot \theta_{S_p} - p' \right\| + \sum_{pq \in N} w_{pq} \cdot [S_p \neq S_q] + |labels|$$



initialize plane models  $\theta_0$ ,  $\theta_1$ ,  $\theta_2$ , ... from many randomly sampled SIFT matches in 2 images of the same scene



iterate segmentation and model re-estimation until convergence

#### Iterative learning of other models (could be used for more than 2 labels $s_p \in \{0, 1, 2, ...\}$ )

• Geometric multi-model fitting [Isack et al., 2012] using a-expansion (graph-cuts)

$$E(S, \theta_0, \theta_1, \theta_2...) = \sum_p \left\| p \cdot \theta_{S_p} - p' \right\| + \sum_{pq \in N} w_{pq} \cdot [s_p \neq s_q] + |labels|$$

initialize Fundamental matrices  $\theta_0$ ,  $\theta_1$ ,  $\theta_2$ , ... from many randomly sampled SIFT matches in 2 consecutive frames in video

VIDEO



**iterate** segmentation and model re-estimation until convergence

# From color model estimation to **entropy** and **color consistency**

## global optimization in One Cut

[Tang et al. ICCV 2013]



joint estimation of S and color models [Rother et al., SIGGRAPH'04, ICCV'09]

$$E(S, \Theta_{\theta}, \Theta_{I}) = \sum_{p:S_{p}=0} -\ln \Pr(I_{p} / \Theta_{0}) + \sum_{p:S_{p}=1} -\ln \Pr(I_{p} / \Theta_{I}) + \sum_{pq\in N} w_{pq} \cdot [s_{p} \neq s_{q}]$$

$$|\overline{S}| \cdot H(\overline{S} | \Theta_{\theta}) \qquad |S| \cdot H(S | \Theta_{I})$$
Note:  $H(P/Q) \ge H(P)$  for any two distributions (equality when  $Q=P$ )
$$\stackrel{\text{entropy of}}{\underset{\text{intensities in }\overline{S}}{\underset{\text{intensities in }\overline{S}}}}}}}$$

 $pq \in N$ 

minimization of segments entropy [Tang et al, ICCV 2013]

[Rother et al., SIGGRAPH'04, ICCV'09] mixed optimization  $E(S,\theta_0,\theta_1) = \sum_{p:S_p=0} -\ln \Pr(I_p/\theta_0) + \sum_{p:S_p=1} -\ln \Pr(I_p/\theta_1) + \sum_{pq\in N} w_{pq} \cdot [s_p \neq s_q]$  $|\overline{S}| \cdot H(\overline{S} | \theta_{\theta}) \qquad |S| \cdot H(S | \theta_{1})$ min  $\theta_0, \theta_1$ cross-entropy entropy Note:  $H(P/Q) \ge H(P)$  for any two distributions (equality when Q=P) entropy of entropy of intensities in Sintensities in S $= /\overline{S} / \cdot H(\overline{S}) + /S / \cdot H(S) + \sum w_{pq} \cdot [s_p \neq s_q]$ E(S) $pq \in N$ 

#### binary optimization

[Tang et al, ICCV 2013]

$$E(S, \theta_{\theta}, \theta_{I}) = \sum_{p:S_{p}=0} -\ln \Pr(I_{p}/\theta_{0}) + \sum_{p:S_{p}=1} -\ln \Pr(I_{p}/\theta_{I}) + \sum_{pq\in N} w_{pq} \cdot [s_{p} \neq s_{q}]$$

$$|\overline{S}| \cdot H(\overline{S}|\theta_{0}) \qquad |S| \cdot H(S|\theta_{I})$$

$$\text{Note: } H(P/Q) \geq H(P) \text{ for any two distributions (equality when } Q=P)$$

$$\stackrel{\text{entropy of}}{\text{intensities in } \overline{S}} \stackrel{\text{entropy of}}{\text{intensities in } S}$$

$$E(S) = |\overline{S}| \cdot H(\overline{S}) + |S| \cdot H(S) + \sum_{pq\in N} w_{pq} \cdot [s_{p} \neq s_{q}]$$

#### common energy for *categorical clustering*, e.g. [Li et al. ICML'04]

# Minimizing entropy of segments intensities (intuitive motivation)

$$E(S) = |\overline{S}| \cdot H(\overline{S}) + |S| \cdot H(S) + \sum_{pq \in N} w_{pq} [s_p \neq s_q]$$

break image into two coherent segments with low entropy of intensities



low entropy segmentation



unsupervised image segmentation (like in Chan-Vese)

# Minimizing entropy of segments intensities (intuitive motivation)

$$E(S) = |\overline{S}| \cdot H(\overline{S}) + |S| \cdot H(S) + \sum_{pq \in N} w_{pq}[s_p \neq s_q]$$

break image into two coherent segments with low entropy of intensities





more general than *Chan-Vese* (colors can vary within each segment)

## From entropy to color consistency

all pixels  $\Omega = \bigcup \Omega_i$ 



Minimization of entropy encourages pixels  $\Omega_i$  of the same color bin *i* to be segmented together

(proof: see next page)


#### From entropy to color consistency





segmentation *S* with better color consistency



#### From entropy to color consistency

In many applications, this term can be either dropped or replaced with simple unary ballooning [Tang et al. ICCV 2013]

> convex function of cardinality |S| (non-submodular)

**Graph-cut constructions** for similar cardinality terms (for superpixel consistency) [Kohli et al. IJCV'09]

> concave function of cardinality  $|S_i|$ (submodular)

 $(|\overline{S}_i| \cdot \ln |\overline{S}_i| + |S_i| \cdot \ln |S_i|)$ 





$$|\overline{S}| \cdot \ln |\overline{S}| + |S| \cdot \ln |S| -$$
  
volume  
oalancing

 $|\Omega|/2$ 

 $|\Omega|$ 



pixels in each color bin *i* prefer to be together (either inside object or background)

#### From entropy to color consistency



#### smoothness + color consistency



#### smoothness + color consistency



### photo-consistency + smoothness + color consistency

Color consistency can be integrated into binary stereo



connect pixels in each color bin to corresponding auxiliary nodes



#### Approximating:

- Convex cardinality potentials
- Distribution consistency
- Other high-order region terms



# General Trust Region Approach (overview)

• Constrained optimization minimize  $\widetilde{E}(S) = U_0(S) + B(S)$ s.t.  $||S - S_0|| \le d$ 



• Unconstrained Lagrangian Formulation minimize  $L_{\lambda}(S) = U_0(S) + B(S) + \lambda ||S - S_0||$ 

can be approximated with unary terms [Boykov,Kolmogorov,Cremers,Delong, ECCV'06]

# Approximating $L_2$ distance $||S - S_0||$

 $d_p$  - signed distance map from  $C_0$ 



unary potentials [Boykov et al. ECCV 2006]



### Trust Region Approximation



# Volume Constraint for Vertebrae segmentation



#### Back to entropy-based segmentation



non-submodular term





╋

submodular terms

boundary smoothness

$$\sum_{pq\in N} w_{pq}[s_p \neq s_q]$$

#### Trust Region Approximation

#### Surprisingly, TR outperforms QPBO, DD, TRWS, BP, etc. on many high-order [CVPR'13] and/or non-submodular problems [arXiv13]



#### Curvature

# Pair-wise smoothness: limitations

- discrete metrication errors
  - resolved by higher connectivity
  - continuous convex formulations





### Pair-wise smoothness: limitations

• boundary over-smoothing (a.k.a. *shrinking bias*)



# Pair-wise smoothness: limitations

- boundary over-smoothing (a.k.a. shrinking bias)
  - needs higher-order smoothness
  - curvature



multi-view reconstruction [Vogiatzis et al. 2005]



# Higher-order smoothness & curvature for discrete regularization

- Geman and Geman 1983 (line process, simulated annealing)
- Second-order stereo and surface reconstruction
  - Li & Zuker 2010
  - Woodford et al. 2009
  - Olsson et al. 2012-13
- Curvature in segmentation:
  - Schoenemann et al. 2009
  - Strandmark & Kahl 2011
  - El-Zehiry & Grady 2010
  - Shekhovtsov et al. 2012
  - Olsson et al. 2013 (grid patches, integral geometry, partial enumeration)
  - Nieuwenhuis et al 2014? (grid, 3-cliques, integral geometry, trust region)

good approximation of curvature, better and faster optimization

(loopy belief propagation)

(fusion of proposals, QPBO)

(fusion of planes, nearly submodular)

(complex, LP relaxation, many extra variables) (complex, LP relaxation,...)

(grid, 3-clique, only 90 degree accurate, QPBO) (grid patches, approximately learned, QPBO)

this talk

### the rest of the talk:

• Absolute curvature regularization on a grid [Olsson, Ulen, Boykov, Kolmogorov - ICCV 2013]

• **Squared curvature** regularization on a grid [Nieuwenhuis, Toppe, Gorelick, Veksler, Boykov - arXiv 2013]

#### Absolute Curvature

$$\oint_{\partial S} |\kappa| \cdot ds$$

Motivating example: for any convex shape

$$\oint_{\partial S} |\kappa| \cdot ds = 2\pi$$



no shrinking biasthin structures

#### **Absolute Curvature**



easy to estimate via approximating polygons

n

polygons also work for  $|\kappa|^p$ [Bruckstein et al. 2001]

#### curvature on a cell complex (standard geometry)



4- or 3-cliques on a cell complex

- Schoenemann et al. 2009
- Strandmark & Kahl 2011

#### solved via LP relaxations



curvature on a cell complex (standard geometry)



zero gap

cell-patch cliques on a complex

• Olsson et al., ICCV 2013

#### partial enumeration + TRWS





Constrain Satisfaction Problem

#### curvature on a cell complex (standard geometry)



#### representative cell-patches



#### curvature on a pixel grid (integral geometry)



## integral approach to absolute curvature on a grid





zero gap

## integral approach to absolute curvature on a grid





zero gap

#### Squared Curvature with 3-cliques

$$\oint_{\partial S} \kappa^2 \cdot ds$$

#### Nieuwenhuis et al., arXiv 2013

general intuition example



more responses where curvature is higher





Thus, appropriately weighted 3-cliques estimate squared curvature integral

# Experimental evaluation





# Experimental evaluation



0.2

r

0.8

0.6

0.4

Model is OK on given segments. But, how do we optimize non-submodular 3-cliques (010) and (101)?

1. Standard trick: convert to non-submodular pair-wise binary optimization

2. Our observation: OPBO does not work (unless non-submodular regularization is very weak)

#### Fast Trust Region [CVPR13, arXiv]

uses local submodular approximations

### Segmentation Examples





length-based regularization

### Segmentation Examples





elastica [Heber, Ranftl, Pock, 2012]
#### Segmentation Examples





90-degree curvature [El-Zehiry&Grady, 2010]

#### Segmentation Examples



7x7 neighborhood



our squared curvature

# Segmentation **Examples**

7x7 neighborhood



our squared curvature (stronger)



2x2 neighborhood



our squared curvature (stronger)

### **Binary inpainting**





# squared curvature



## Conclusions

- **Optimization of Entropy** is a useful informationtheoretic interpretation of color model estimation
- L<sub>1</sub> color separation is an easy-to-optimize objective useful in its own right [ICCV 2013]
- Global optimization matters: one cut [ICCV13]
- Trust region, auxiliary cuts, partial enumeration General approximation techniques
  - for high-order energies [CVPR13]
  - for non-submodular energies [arXiv'13]

outperforming state-of-the-art combinatorial optimization methods